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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 19/09/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 19-Sep-16			Foreign Exchange Future	121	106,668	106,668,000.00	0.00
$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	36	3,600,000.00	0.00
£ / R 19-Sep-16			Foreign Exchange Future	20	21,689	21,689,000.00	0.00
¥ / R 19-Sep-16			Foreign Exchange Future	1	18	1,800,000.00	0.00
€ / R 19-Sep-16			Foreign Exchange Future	24	26,847	26,847,000.00	0.00
AU$ / R 19-Sep-16			Foreign Exchange Future	18	4,125	4,125,000.00	0.00
CAD/ R 19-Sep-16			Foreign Exchange Future	1	26	26,000.00	0.00
KES / R 19-Sep-16			Foreign Exchange Future	1	1,266	126,600,000.00	0.00
NZ$ / R 19-Sep-16			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO € / $ 19-Sep-16			Foreign Exchange Future	2	33	330,000.00	0.00
$ / R 7-Oct-16	13.85	P	Any day expiry	8	80,000	80,000,000.00	0.00
£ / R 5-Oct-16			Any day expiry	1	5	5,000.00	0.00
$ / R 19-Dec-16			Foreign Exchange Future	235	78,428	78,428,000.00	0.00
$ / R MAXI 19-Dec-16			Foreign Exchange Future	4	46	4,600,000.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	25	3,406	3,406,000.00	0.00
¥ / R 19-Dec-16			Foreign Exchange Future	1	18	1,800,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	35	8,668	8,668,000.00	0.00
AU$ / R 19-Dec-16			Foreign Exchange Future	6	2,077	2,077,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 13-Mar-17			Foreign Exchange Future	5	5,955	5,955,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	5,500	5,500,000.00	0.00
$ / R 19-Jun-17			Foreign Exchange Future	2	10	10,000.00	0.00
$ / R 18-Sep-17			Foreign Exchange Future	1	330	330,000.00	0.00
Total Futures				**505**	**265,131**	**402,444,000.00**	**0.00**
Total Options				**11**	**80,120**	**80,120,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**516**	**345,251**	**482,564,000.00**	**0.00**